

# ECE 529: CYBERSECURITY

## ASSIGNMENT 2:

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## GAUSSIAN PROCESSES

Using the GP software and the script provided with video 7.4, reproduce the second example of video 7.3. The code to produce the data is the following. To produce different data, change the seed number.

[Code omitted for brevity.]

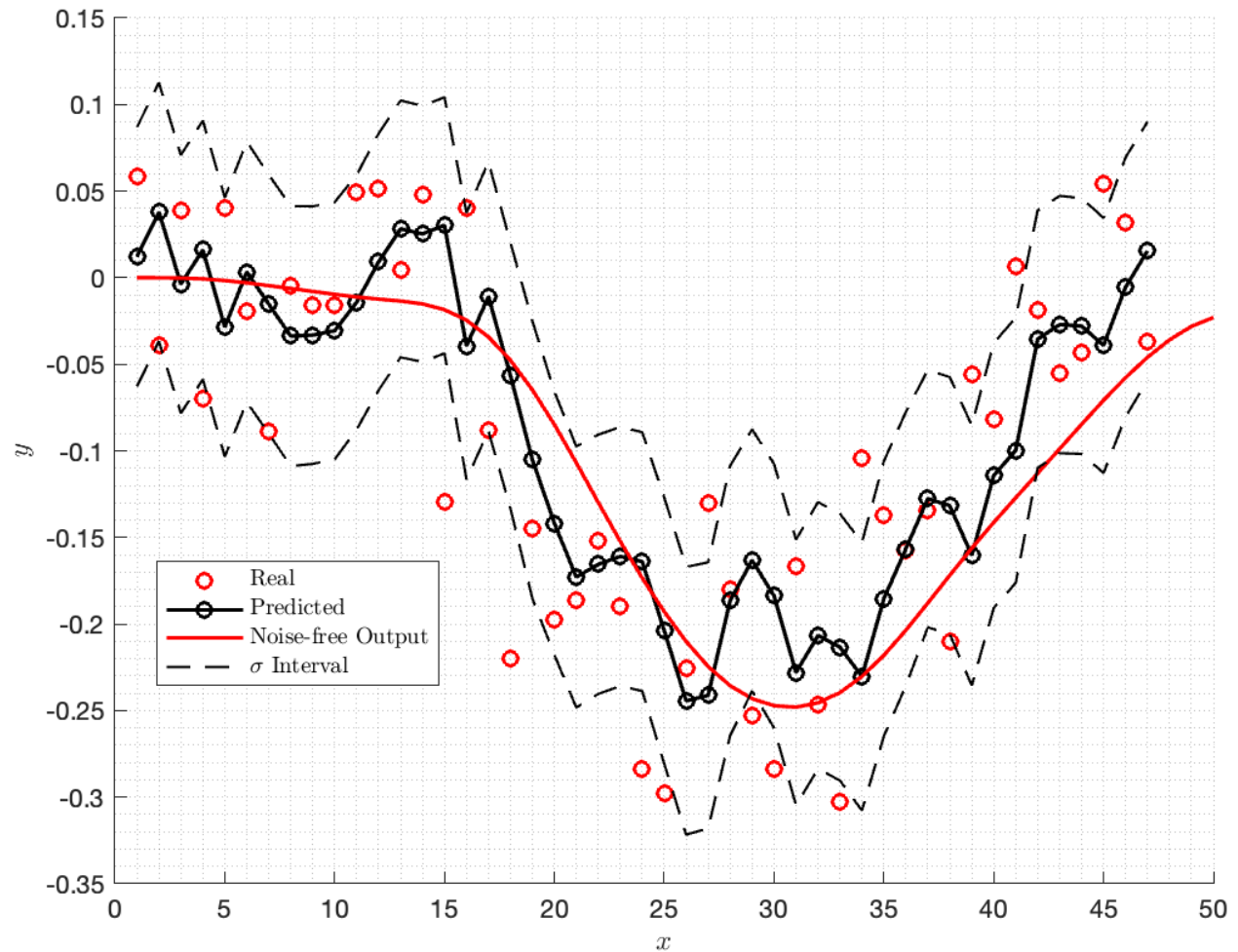


Figure 1: Linear prediction from past samples with  $\sigma = 0.05$ .



Figure 2: Linear prediction from past samples with  $\sigma = 0.01$ .